



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 31-August-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Nov 2016	DACR	Future	435	2.2257	2.1926	0.0000	0.0000	0	0.00		
			435					0.00	0.00	435.00	9,090,195.00
		Total	435					0.00	0.00	435.00	9,090,195.00
Future											
Sep 2016	DAEU	Future	34	16.4715	16.2554	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	16.7093	16.4909	0.0000	0.0000	0	0.00		
			534					0.00	0.00	104,860.00	1,329,981,645.20
		Total	534					0.00	0.00	394,460.00	1,329,981,645.20
Future											
Aug 2016	DAGB	Future	0	19.1804	18.9757	0.0000	0.0000	3	57,541.20		
Oct 2016	DAGB	Future	112	19.4013	19.1155	0.0000	0.0000	0	0.00		
Oct 2016	DAGB	Future	41	19.4924	19.2267	0.0000	0.0000	41	788,294.70		
Apr 2017	DAGB	Future	73	20.2766	19.9737	0.0000	0.0000	0	0.00		
			226					44.00	845,835.90	38,217.00	598,335,408.80
Option											
Sep 2016	DAGB	21.20 Put	12,264	1912.8116	2206.0364	0.0000	0.0000	0	0.00		
Sep 2016	DAGB	25.85 Call	12,264	0.0897	0.0262	0.0000	0.0000	0	0.00		
			24,528					0.00	0.00	191,113.00	0.00
		Total	24,754					44.00	845,835.90	229,330.00	598,335,408.80
Future											
Aug 2016	DAUS	Future	0	14.6421	14.4843	0.0000	0.0000	410	5,937,297.90		
Sep 2016	DAUS	Future	55	14.7092	14.4919	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	14.7498	14.5198	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	500	14.7762	14.5558	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	900	14.7784	14.5588	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,740	14.7806	14.5618	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	2,856	14.7828	14.5648	0.0000	0.0000	311	4,516,373.10		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>		
Oct 2016	DAUS	Future	32	14.7951	14.5796	0.0000	0.0000	5	72,858.50		
Oct 2016	DAUS	Future	2,700	14.8096	14.5941	0.0000	0.0000	1,700	24,931,500.00		
Oct 2016	DAUS	Future	830	14.8211	14.6056	0.0000	0.0000	0	0.00		
Oct 2016	DAUS	Future	2,000	14.8586	14.6433	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	14.9959	14.7769	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	14.9989	14.7798	0.0000	0.0000	0	0.00		
			<u>13,373</u>					<u>2,426.00</u>	<u>35,458,029.50</u>	<u>4,048,477.00</u>	<u>44,141,217,471.90</u>

Option

Sep 2016	DAUS	13.95 Put	18,400	0.3220	12.9212	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.11 Call	18,400	593.8808	399.3203	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	132.4068	79.1624	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	5.0191	3.2134	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	395.5889	555.5740	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	1.4005	0.7137	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.20 Put	16,500	97.2262	167.5877	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	0.3027	0.4817	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	16.7042	32.0529	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	3.0837	2.7235	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	2.9452	2.6206	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.58 Call	12,000	563.6630	469.0310	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	2.6732	3.7202	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	39.7765	76.8109	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	7.6389	7.7423	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	6.8492	7.0754	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	23.8636	45.2524	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.25 Put	2,000	195.6397	291.6120	0.0000	0.0000	0	0.00
Oct 2016	DAUS	14.96 Call	2,000	427.5561	363.6688	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	591.2234	748.4130	0.0000	0.0000	0	0.00
Oct 2016	DAUS	16.14 Call	9,960	140.2937	120.4391	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.95 Put	8,695	549.0438	696.1118	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	148.7864	128.2912	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	1373.8518	1205.0429	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	879.6420	758.9906	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	47.0831	72.9949	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	1011.7257	1182.2293	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	105.7689	90.6776	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	6.6860	7.4390	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	83.2386	128.1854	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	40.9218	34.6545	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	232.3738	299.8102	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	401.0160	351.1785	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	289.5034	363.7457	0.0000	0.0000	0	0.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Jan 2017	DAUS	15.89 Call	1,000	505.8705	445.2635	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	13.95 Put	1,000	313.0020	378.1872	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	17.02 Call	1,000	484.1218	433.8222	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	369.5699	440.6520	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	591.9992	534.1456	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	363.0410	435.7329	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	546.1977	500.5141	0.0000	0.0000	0	0.00	
			212,069					0.00	0.00	8,717,466.00
		Total	225,442					2,426.00	35,458,029.50	12,765,943.00
										44,141,217,471.90
Future										
Sep 2016	EUUS	Future	13,308	1.1139	1.1156	1.1156	1.1150	40	446,120.00	
			13,308					40.00	446,120.00	285,073.00
		Total	13,308					40.00	446,120.00	285,073.00
										3,234,041,255.00
Future										
Sep 2016	ZAAD	Future	10,558	11.0783	10.9128	10.9020	10.8815	205	2,234,807.50	
Dec 2016	ZAAD	Future	1,725	11.2443	11.0846	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	3,405	11.4109	11.2482	11.2468	11.2049	305	3,428,574.50	
			15,688					510.00	5,663,382.00	2,897,082.00
		Total	15,688					510.00	5,663,382.00	2,929,459.00
										23,943,660,662.00
Future										
Sep 2016	ZACA	Future	2,230	11.2501	11.1072	0.0000	0.0000	0	0.00	
			2,230					0.00	0.00	47,663.00
		Total	2,230					0.00	0.00	47,663.00
										413,818,755.50
Future										
Sep 2016	ZADK	Future	201	2.2102	2.1782	2.2045	2.1850	202	4,425,012.00	
			201					202.00	4,425,012.00	2,568.00
		Total	201					202.00	4,425,012.00	2,568.00
										57,463,197.00
Future										
Sep 2016	ZAEU	Future	37,322	16.4393	16.2112	16.4399	16.1641	427	6,981,813.30	
Dec 2016	ZAEU	Future	23,479	16.7978	16.5777	16.6020	16.5400	6,316	104,714,589.50	
Mar 2017	ZAEU	Future	4,905	17.1445	16.9187	17.1463	17.1463	5	85,731.50	
Jun 2017	ZAEU	Future	77,291	17.5583	17.3247	0.0000	0.0000	0	0.00	
			142,997					6,748.00	111,782,134.30	9,289,325.00
										127,504,522,812.60
Option										
Sep 2016	ZAEU	14.87 Put	10,000	9.9495	14.9365	0.0000	0.0000	0	0.00	
Sep 2016	ZAEU	15.81 Call	10,000	701.4102	537.3567	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME	
Sep 2016	ZAEU	16.68 Call	20,000	212.9529	148.7580	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.50 Call	450	845.9476	722.5238	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	767.0397	886.0367	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	37.4028	22.9062	0.0000	0.0000	0	0.00	
			46,372					0.00	0.00	4,783,691.00
		Total	189,369					6,748.00	111,782,134.30	14,073,016.00
										127,504,522,812.60
Future										
Sep 2016	ZAFR	Future	1,858	15.0321	14.8113	0.0000	0.0000	0	0.00	
			1,858					0.00	0.00	555,427.00
		Total	1,858					0.00	0.00	555,427.00
										5,762,559,314.60
Future										
Sep 2016	ZAGB	Future	47,121	19.3414	19.0410	19.3234	19.0077	937	18,060,189.30	
Dec 2016	ZAGB	Future	20,691	19.7189	19.4279	19.6589	19.6589	1,575	30,674,775.00	
Mar 2017	ZAGB	Future	1,144	20.0851	19.7868	20.0907	19.8949	51	1,012,937.30	
Jun 2017	ZAGB	Future	9,525	20.5218	20.2139	0.0000	0.0000	0	0.00	
Dec 2017	ZAGB	Future	520	21.3543	21.0457	0.0000	0.0000	0	0.00	
			79,001					2,563.00	49,747,901.60	6,346,677.00
		Total								103,322,182,037.70
Option										
Sep 2016	ZAGB	18.90 Put	1,050	185.6146	292.1598	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	22.50 Call	500	3.5620	2.5218	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	23.60 Call	700	1.4639	1.0059	0.0000	0.0000	0	0.00	
Sep 2016	ZAGB	25.30 Call	800	0.4020	0.1716	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	17.13 Put	4,885	92.6220	97.8751	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	21.41 Put	4,885	2026.2945	2231.9162	0.0000	0.0000	0	0.00	
Dec 2016	ZAGB	24.46 Call	4,885	60.3319	53.1996	0.0000	0.0000	0	0.00	
			17,705					0.00	0.00	1,734,387.00
		Total	96,706					2,563.00	49,747,901.60	8,081,064.00
										103,322,182,037.70
Future										
Sep 2016	ZAJY	Future	18,271	0.1427	0.1415	0.0000	0.0000	0	0.00	
Dec 2016	ZAJY	Future	3,592	0.1459	0.1447	0.0000	0.0000	0	0.00	
Mar 2017	ZAJY	Future	1,368	0.1489	0.1477	0.0000	0.0000	0	0.00	
			23,231					0.00	0.00	779,443.00
		Total	23,231					0.00	0.00	779,443.00
										8,339,099,319.50
Future										
Sep 2016	ZAKS	Future	1,266	0.1453	0.1431	0.0000	0.0000	0	0.00	
			1,266					0.00	0.00	20,449.00
		Total	1,266					0.00	0.00	20,449.00
										283,026,470.00

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Sep 2016	ZANZ	Future	100	10.7006	10.4834	0.0000	0.0000	0	0.00
			<u>100</u>					<u>0.00</u>	<u>0.00</u>
		Total	100					0.00	0.00
									143,850.00
									1,100,211,760.00
									163,850.00
									1,100,211,760.00
Future									
Sep 2016	ZAUM	Future	566	14.7586	14.5318	14.7541	14.4837	71	103,345,200.00
Dec 2016	ZAUM	Future	176	15.0137	14.7944	14.9781	14.7332	36	53,283,620.00
Mar 2017	ZAUM	Future	53	15.2627	15.0390	0.0000	0.0000	0	0.00
Jun 2017	ZAUM	Future	3	15.5572	15.3273	0.0000	0.0000	0	0.00
			<u>798</u>					<u>107.00</u>	<u>156,628,820.00</u>
		Total	798					107.00	156,628,820.00
									129,800.00
									145,799,250,310.00
									134,323.00
									145,799,250,310.00
Future									
Sep 2016	ZAUS	Future	447,801	14.7586	14.5318	14.7730	14.4611	85,254	1,247,127,064.90
Dec 2016	ZAUS	Future	105,406	15.0137	14.7944	15.0334	14.7230	12,694	188,516,553.70
Mar 2017	ZAUS	Future	79,452	15.2627	15.0390	15.2500	14.9702	1,597	24,145,436.20
Jun 2017	ZAUS	Future	149,681	15.5572	15.3273	15.3246	15.3246	110	1,685,706.00
Sep 2017	ZAUS	Future	2,700	15.8357	15.6029	0.0000	0.0000	0	0.00
Dec 2017	ZAUS	Future	670	16.1136	15.8845	0.0000	0.0000	0	0.00
Mar 2018	ZAUS	Future	70	16.3914	16.1660	0.0000	0.0000	0	0.00
Jun 2018	ZAUS	Future	70	16.6693	16.4476	0.0000	0.0000	0	0.00
			<u>785,850</u>					<u>99,655.00</u>	<u>1,461,474,760.80</u>
									118,058,066.00
									1,307,395,235,494.20
Option									
Sep 2016	ZAUS	13.00 Put	10,000	4.8821	7.8574	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.24 Put	405	9.0069	14.0536	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.50 Put	11,000	16.1164	25.5509	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.56 Put	20,000	18.3471	29.2942	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.68 Put	525	23.7801	38.4356	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.70 Put	1,400	24.8303	40.2048	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	13.78 Put	525	29.5162	48.0920	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Call	47,050	806.0143	623.8169	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.00 Put	3,500	47.4143	92.0169	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Call	700	646.1036	485.1742	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.20 Put	500	87.5036	153.3742	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.30 Call	11,000	573.2012	423.8912	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.50 Put	47,300	184.4405	285.9899	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Call	1,000	386.0839	273.3313	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.60 Put	65	227.4839	341.5313	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.62 Call	350	375.3467	265.1647	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.70 Put	1,400	275.9584	402.6821	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Sep 2016	ZAUS	14.72 Call	350	324.8964	227.2927	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	14.76 Put	20,000	307.7368	441.6727	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Call	5,050	214.1064	144.8461	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.00 Put	1,565	455.5064	613.0461	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.20 Call	11,000	156.7084	103.5612	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.30 Call	2,000	133.5878	87.2773	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.60 Put	700	922.0334	1116.9732	0.0000	0.0000	300	0.00
Sep 2016	ZAUS	15.70 Put	325	1008.5035	1208.0591	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	15.86 Call	525	49.6849	28.6499	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.03 Call	525	35.8154	20.3030	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.39 Call	20,000	18.6664	11.5834	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.51 Call	15,000	15.5518	9.6906	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.64 Call	635	12.8176	8.0281	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.66 Call	5,000	12.4470	7.8027	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	16.70 Call	1,600	11.7419	7.3735	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	3.1836	2.7728	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	1.8476	1.0462	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	9.0870	10.8690	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.50 Put	24,146	25.3947	33.7810	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	12.59 Put	2,800	28.8018	38.6774	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.00 Put	148,350	50.2013	69.5903	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	66.8224	97.5487	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Call	2,800	1753.1252	1572.5177	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.34 Put	7,800	79.4252	118.1177	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	4,500	80.8338	119.9637	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	25,586	104.2677	150.2145	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	1456.4331	1292.8399	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,000	142.7331	198.4399	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	153.7358	211.9817	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	158.2969	217.5697	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	3,450	1231.3750	1087.1981	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,390	217.6750	292.7981	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	1176.4427	1036.8997	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	1169.6982	1030.7356	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	249.2810	330.1987	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	5,550	255.9286	338.0038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	1110.2325	976.4825	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	283.6222	370.3236	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	1,040	301.8220	391.4095	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	320.7144	413.1696	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	1010.0257	0.0000	0.0000	0.0000	2,800	0.00
Dec 2016	ZAUS	14.45 Put	20,000	381.5238	482.4804	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2016	ZAUS	14.50 Call	100	916.8671	801.3097	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	77,649	403.1671	506.9097	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	462.6152	573.4702	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	496.5032	611.0975	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	547.1517	666.9641	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	5,550	732.4848	636.7311	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	644.7801	775.6107	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	2,400	669.8247	582.5458	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	656.1247	788.1458	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	777.0666	918.3025	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	783.3564	925.0289	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	520.7320	451.5796	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	907.0320	1057.1796	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	495.0655	0.0000	0.0000	0.0000	6,000	0.00
Dec 2016	ZAUS	15.50 Call	750	488.8509	424.0939	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	975.1509	1129.6939	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1024.3503	1181.4944	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1103.5022	1264.5328	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1192.2779	1357.2778	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	393.6750	340.9468	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	25,436	359.1159	310.8258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	1345.4159	1516.4258	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	66,000	297.2390	255.2048	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1725.2453	1906.3307	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1775.3893	1957.8140	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	255.8919	219.4505	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	1910.9695	2096.7286	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	223.4084	191.4161	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	205.1053	175.6392	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	198.9742	170.3597	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	194.2177	166.2610	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	153.9699	131.6369	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	144.3972	124.3876	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	131.6700	116.4038	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	129.4317	114.9992	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	114.0580	101.9800	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	111.4587	99.7446	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	109.7800	98.3021	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	108.9574	97.5936	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	83.9259	75.9843	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	81.6882	71.4675	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	81.2073	70.4321	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>		
Dec 2016	ZAUS	19.15 Call	26,053	77.7692	63.0937	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	73.9979	58.5992	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	53.4050	41.7996	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	51.4777	40.2388	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	49.2498	38.4374	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	44.3944	34.5221	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	750	40.2874	31.2229	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	3,300	37.9388	29.3417	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	34.1331	26.3027	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	32.6139	25.0930	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	21.5211	16.3286	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	16.4782	12.3934	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	15.7135	11.8000	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	12.20 Put	250	16.1936	21.7580	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	13.00 Put	46,000	80.8344	106.7835	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	14.10 Put	46,000	334.3293	405.7134	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	859.6227	988.1174	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	937.9697	1071.6021	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1156.8087	1302.8919	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1183.8035	1331.2498	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	1941.0300	2114.5527	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	17.31 Call	46,000	355.4984	315.8684	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	227.0018	207.5209	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	226.3426	206.9356	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	194.1432	178.4127	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	176.7953	163.0120	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	70.2310	57.9577	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.11 Put	2,850	408.0541	480.6556	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.23 Put	2,000	449.3172	526.7626	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	725.7093	835.4022	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1065.9041	1196.6928	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1240.0046	1379.3774	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.26 Call	2,850	859.8968	783.8204	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	16.73 Call	2,000	733.9341	669.8656	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	465.4930	424.9140	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	401.0787	372.3817	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	322.1057	300.9499	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	12.75 Put	2,000	104.6516	136.9976	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	13.75 Put	2,000	328.8223	394.1773	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	13.64 Put	70,530	430.8099	472.2185	0.0000	0.0000	0	0.00		
			<u>1,805,836</u>					<u>9,100.00</u>	<u>0.00</u>	<u>27,914,180.00</u>	<u>0.00</u>

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>		
		Total	2,591,686				108,755.00	1,461,474,760.80	145,972,246.00	1,307,395,235,494.20
		Grand Total	3,187,606				121,395.00	1,826,471,996.10	194,273,537	1,811,660,157,567.80